For Internal Use Only Sec File No. 9-

Submit 1 Original and 9 Copies

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

3235-0504 OMB Number: Expires: July 31, 2004

Estimated average burden hours per response..... 2.00

Washington, D.C. 20549 FORM 19b-4(e) Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934 READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I **Initial Listing Report** 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Corporation 3. Class of New Derivative Securities Product: Index Linked Note 4. Name of Underlying Instrument: Select 10 Index 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-based 6. Ticker Symbol(s) of New Derivative Securities Product: 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ, NYSE 8. Settlement Methodology of New Derivative Securities Product: Regular way trades settle on T + 3 (cash settled) 9. Position Limits of New Derivative Securities Product (if applicable): N/A Part II **Execution** The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards. Name of Official Responsible for Form: Gary N. Sundick Title:

Vice President, Listing Qualifications Telephone Number: 301 978-5214

Manual Signature of Official Responsible for Form:

1 4 2007

Date:

Securities Exchange Act of 1934 Act 19b-4 Section 19b-4(e)Kule FEB 2 1 2007 Public Availability:

SEC 2449 (6-01)